

# Comparison tables: BBOB 2010 noisy testbed in 10-D

The BBOBies

August 30, 2010

## Abstract

This document provides tabular results of the workshop for Black-Box Optimization Benchmarking at GECCO 2010, see <http://coco.gforge.inria.fr/doku.php?id=bbob-2010>. More than 30 algorithms have been tested on 24 benchmark functions in dimensions between 2 and 40. A description of the used objective functions can be found in [10, 6]. The experimental set-up is described in [9].

The performance measure provided in the following tables is the expected number of objective function evaluations to reach a given target function value (ERT, expected running time), divided by the respective value for the best algorithm. Consequently, the best (smallest) value is 1 and the value 1 appears in each column at least once. See [9] for details on how ERT is obtained. Bold entries in the table correspond to values below 3 or the top-three best values.

Table 1: 10-D, running time excess  $ERT/ERT_{\text{best}}$  on  $f_{101}$ , in italics is given the median final function value and the median number of function evaluations to reach this value divided by dimension

	101 Sphere moderate Gauss										
$\Delta f_{\text{target}}$ $ERT_{\text{best}}/D$	1e+03	1e+02	1e+01	1e+00	1e-01	1e-02	1e-03	1e-04	1e-05	1e-07	$\Delta f_{\text{target}}$ $ERT_{\text{best}}/D$
	0.10	0.59	5.5	12	18	22	24	26	28	31	
(1,2)-CMA-ES	1	8.4	6.4	4.8	4.3	4.4	4.8	5.1	5.5	6.4	(1,2)-CMA-ES [4, 2]
(1,2m)-CMA-ES	1	<b>2.4</b>	3.4	<b>2.6</b>	<b>2.4</b>	<b>2.7</b>	3.0	3.2	3.4	4.0	(1,2m)-CMA-ES [4]
(1,2ms)-CMA-ES	1	4.9	<b>2.7</b>	<b>2.0</b>	<b>1.9</b>	<b>2.1</b>	<b>2.4</b>	<b>2.6</b>	<b>2.8</b>	3.3	(1,2ms)-CMA-ES [4]
(1,2s)-CMA-ES	1	9.1	6.5	4.4	4.2	4.4	4.9	5.3	5.8	6.7	(1,2s)-CMA-ES [2]
(1,4)-CMA-ES	1	<b>1.6</b>	<b>2.4</b>	<b>2.0</b>	<b>2.0</b>	<b>2.2</b>	<b>2.4</b>	<b>2.7</b>	<b>2.8</b>	3.4	(1,4)-CMA-ES [5, 3]
(1,4m)-CMA-ES	1	<b>1.8</b>	<b>1.9</b>	<b>1.7</b>	<b>1.6</b>	<b>1.9</b>	<b>2.1</b>	<b>2.3</b>	<b>2.4</b>	<b>2.9</b>	(1,4m)-CMA-ES [5]
(1,4ms)-CMA-ES	1	<b>2.1</b>	<b>1.5</b>	<b>1.3</b>	<b>1.3</b>	<b>1.4</b>	<b>1.6</b>	<b>1.8</b>	<b>1.9</b>	<b>2.3</b>	(1,4ms)-CMA-ES [1, 5]
(1,4s)-CMA-ES	1	<b>2.4</b>	<b>2.2</b>	<b>1.8</b>	<b>1.7</b>	<b>1.8</b>	<b>2.1</b>	<b>2.3</b>	<b>2.5</b>	<b>2.9</b>	(1,4s)-CMA-ES [3]
avg NEWUOA	1	3.3	<b>1.4</b>	<b>1.2</b>	<b>1</b>	<b>1</b>	<b>1</b>	<b>1</b>	<b>1</b>	<b>1</b>	avg NEWUOA [15]
CMA-EGS (IPOP,r1)	153	43	16	11	8.5	8.3	8.5	8.9	9.1	10	CMA-EGS (IPOP,r1) [7]
IPOP-aCMA-ES	1	<b>1.1</b>	<b>2.4</b>	<b>2.4</b>	<b>2.4</b>	<b>2.7</b>	3.1	3.4	3.7	4.4	IPOP-aCMA-ES [11]
IPOP-CMA-ES	1	<b>1.9</b>	<b>2.7</b>	<b>2.5</b>	<b>2.5</b>	<b>2.9</b>	3.2	3.6	3.8	4.4	IPOP-CMA-ES [14]
CMA+DE-MOS	1	<b>1</b>	7.9	11	8.9	10	12	12	13	16	CMA+DE-MOS [12]
NEWUOA	1	<b>2.5</b>	<b>1</b>	<b>1</b>	<b>1.1</b>	<b>1.4</b>	<b>1.5</b>	<b>1.6</b>	<b>1.7</b>	<b>2.1</b>	NEWUOA [15]
Basic RCGA	1	<b>1.2</b>	13	21	28	40	97	175	214	274	Basic RCGA [16]
SPSA	104	30	2098	1945	2334	3543	4564	4869	5882	<i>34e-5/1e5</i>	SPSA [8]

Table 2: 10-D, running time excess  $ERT/ERT_{\text{best}}$  on  $f_{102}$ , in italics is given the median final function value and the median number of function evaluations to reach this value divided by dimension

	<b>102 Sphere moderate unif</b>										
$\Delta f_{\text{target}}$	1e+03	1e+02	1e+01	1e+00	1e-01	1e-02	1e-03	1e-04	1e-05	1e-07	$\Delta f_{\text{target}}$
$ERT_{\text{best}}/D$	0.10	0.41	7.5	13	18	23	27	32	37	52	$ERT_{\text{best}}/D$
(1,2)-CMA-ES	<b>1</b>	12	5.0	4.6	4.9	4.7	4.8	4.8	4.9	4.6	(1,2)-CMA-ES [4, 2]
(1,2m)-CMA-ES	<b>1</b>	6.0	<b>2.5</b>	<b>2.4</b>	<b>2.6</b>	<b>2.6</b>	<b>2.7</b>	<b>2.7</b>	<b>2.7</b>	<b>2.4</b>	(1,2m)-CMA-ES [4]
(1,2ms)-CMA-ES	<b>1</b>	5.8	<b>1.7</b>	<b>2.0</b>	<b>2.1</b>	<b>2.1</b>	<b>2.2</b>	<b>2.2</b>	<b>2.2</b>	<b>2.0</b>	(1,2ms)-CMA-ES [4]
(1,2s)-CMA-ES	<b>1</b>	6.3	7.7	6.5	6.5	6.0	6.2	6.0	6.2	6.9	(1,2s)-CMA-ES [2]
(1,4)-CMA-ES	<b>1</b>	5.3	<b>2.0</b>	<b>2.0</b>	<b>2.3</b>	<b>2.3</b>	<b>2.4</b>	<b>2.4</b>	<b>2.4</b>	<b>2.2</b>	(1,4)-CMA-ES [5, 3]
(1,4m)-CMA-ES	<b>1</b>	<b>1.9</b>	<b>1.6</b>	<b>1.6</b>	<b>1.7</b>	<b>1.8</b>	<b>1.9</b>	<b>1.9</b>	<b>2.0</b>	<b>1.8</b>	(1,4m)-CMA-ES [5]
(1,4ms)-CMA-ES	<b>1</b>	3.5	<b>1.2</b>	<b>1.4</b>	<b>1.5</b>	<b>1.5</b>	<b>1.6</b>	<b>1.6</b>	<b>1.6</b>	<b>1.4</b>	(1,4ms)-CMA-ES [1, 5]
(1,4s)-CMA-ES	<b>1</b>	4.1	<b>1.6</b>	<b>1.5</b>	<b>1.7</b>	<b>1.8</b>	<b>1.8</b>	<b>1.9</b>	<b>1.9</b>	<b>1.8</b>	(1,4s)-CMA-ES [3]
avg NEWUOA	<b>1</b>	7.5	<b>1</b>	<b>1</b>	<b>1</b>	<b>1</b>	<b>1</b>	<b>1</b>	<b>1</b>	<b>1</b>	avg NEWUOA [15]
CMA-EGS (IPOP,r1)	147	60	12	10	10	8.9	8.4	8.0	7.7	6.6	CMA-EGS (IPOP,r1) [7]
IPOP-aCMA-ES	<b>1</b>	<b>2.4</b>	<b>1.7</b>	<b>2.2</b>	<b>2.5</b>	<b>2.6</b>	<b>2.7</b>	<b>2.8</b>	<b>2.9</b>	<b>2.5</b>	IPOP-aCMA-ES [11]
IPOP-CMA-ES	<b>1</b>	<b>1.5</b>	<b>1.8</b>	<b>2.3</b>	<b>2.6</b>	<b>2.6</b>	<b>2.7</b>	<b>2.8</b>	<b>2.9</b>	<b>2.6</b>	IPOP-CMA-ES [14]
CMA+DE-MOS	<b>1</b>	<b>1.5</b>	6.7	10	9.3	10	11	10	11	9.4	CMA+DE-MOS [12]
NEWUOA	<b>1</b>	4.4	<b>1.2</b>	<b>2.5</b>	9.0	27	40	60	105	317	NEWUOA [15]
Basic RCGA	<b>1</b>	<b>1</b>	9.1	18	29	38	85	143	168	165	Basic RCGA [16]
SPSA	124	45	53809	1.08e5	<i>21e+0/1e5</i>	.	.	.	.	.	SPSA [8]

Table 3: 10-D, running time excess  $ERT/ERT_{\text{best}}$  on  $f_{103}$ , in italics is given the median final function value and the median number of function evaluations to reach this value divided by dimension

	<b>103 Sphere moderate Cauchy</b>											
$\Delta f_{\text{target}}$ $ERT_{\text{best}}/D$	1e+03 0.10	1e+02 0.53	1e+01 6.2	1e+00 13	1e-01 22	1e-02 31	1e-03 41	1e-04 49	1e-05 58	1e-07 76	$\Delta f_{\text{target}}$ $ERT_{\text{best}}/D$	
(1,2)-CMA-ES	<b>1</b>	6.5	6.0	4.3	3.6	3.4	3.2	3.2	3.2	3.3	(1,2)-CMA-ES [4, 2]	
(1,2m)-CMA-ES	<b>1</b>	5.1	<b>2.9</b>	<b>2.2</b>	<b>1.9</b>	<b>1.8</b>	<b>1.8</b>	<b>1.8</b>	<b>1.9</b>	<b>1.8</b>	(1,2m)-CMA-ES [4]	
(1,2ms)-CMA-ES	<b>1</b>	3.1	<b>2.6</b>	<b>2.1</b>	<b>1.7</b>	<b>1.6</b>	<b>1.5</b>	<b>1.5</b>	<b>1.5</b>	<b>1.5</b>	(1,2ms)-CMA-ES [4]	
(1,2s)-CMA-ES	<b>1</b>	4.9	5.1	3.8	3.1	<b>2.8</b>	<b>2.7</b>	<b>2.8</b>	<b>2.9</b>	<b>2.9</b>	(1,2s)-CMA-ES [2]	
(1,4)-CMA-ES	<b>1</b>	<b>3.0</b>	<b>2.5</b>	<b>2.0</b>	<b>1.7</b>	<b>1.6</b>	<b>1.6</b>	<b>1.6</b>	<b>1.6</b>	<b>1.7</b>	(1,4)-CMA-ES [5, 3]	
(1,4m)-CMA-ES	<b>1</b>	<b>2.5</b>	<b>2.0</b>	<b>1.6</b>	<b>1.5</b>	<b>1.4</b>	<b>1.3</b>	<b>1.4</b>	<b>1.4</b>	<b>1.4</b>	(1,4m)-CMA-ES [5]	
(1,4ms)-CMA-ES	<b>1</b>	<b>2.7</b>	<b>1.5</b>	<b>1.2</b>	<b>1.1</b>	<b>1</b>	<b>1</b>	<b>1</b>	<b>1</b>	<b>1</b>	(1,4ms)-CMA-ES [1, 5]	
(1,4s)-CMA-ES	<b>1</b>	3.2	<b>2.0</b>	<b>1.5</b>	<b>1.4</b>	<b>1.3</b>	<b>1.2</b>	<b>1.3</b>	<b>1.3</b>	<b>1.3</b>	(1,4s)-CMA-ES [3]	
avg NEWUOA	<b>1</b>	5.9	<b>1.3</b>	<b>1</b>	<b>1</b>	3.1	22	74	948	<i>39e-6/8e3</i>	avg NEWUOA [15]	
CMA-EGS (IPOP,r1)	121	42	14	8.9	6.7	5.5	4.8	4.8	4.8	4.8	CMA-EGS (IPOP,r1) [7]	
IPOP-aCMA-ES	<b>1</b>	<b>1.5</b>	<b>2.1</b>	<b>2.1</b>	<b>2.0</b>	<b>1.9</b>	<b>1.8</b>	<b>1.9</b>	<b>1.9</b>	<b>1.9</b>	IPOP-aCMA-ES [11]	
IPOP-CMA-ES	<b>1</b>	<b>2.0</b>	<b>2.1</b>	<b>2.1</b>	<b>1.9</b>	<b>1.9</b>	<b>1.9</b>	<b>1.9</b>	<b>1.9</b>	<b>1.9</b>	IPOP-CMA-ES [14]	
CMA+DE-MOS	<b>1</b>	<b>1.1</b>	6.8	10	7.2	7.5	7.3	8.2	8.1	8.6	CMA+DE-MOS [12]	
NEWUOA	<b>1</b>	<b>2.8</b>	<b>1</b>	<b>1.2</b>	<b>2.9</b>	13	83	179	656	<i>15e-5/6e3</i>	NEWUOA [15]	
Basic RCGA	<b>1</b>	<b>1</b>	14	19	25	34	73	115	125	121	Basic RCGA [16]	
SPSA	105	138	48	38	32	40	930	3126	<i>18e-5/1e5</i>	.	SPSA [8]	

Table 4: 10-D, running time excess  $ERT/ERT_{\text{best}}$  on  $f_{104}$ , in italics is given the median final function value and the median number of function evaluations to reach this value divided by dimension

		<b>104 Rosenbrock moderate Gauss</b>										
	$\Delta\text{ftarget}$	1e+03	1e+02	1e+01	1e+00	1e-01	1e-02	1e-03	1e-04	1e-05	1e-07	$\Delta\text{ftarget}$
	$ERT_{\text{best}}/D$	4.8	23	45	1566	1825	1956	2034	2089	2127	2187	$ERT_{\text{best}}/D$
	(1,2)-CMA-ES	8.9	4.6	5.1	28	<i>24e-1/1e4</i>	.	.	.	.	.	(1,2)-CMA-ES [4, 2]
	(1,2m)-CMA-ES	4.7	3.5	<b>2.8</b>	7.0	38	74	71	69	<i>72e-2/1e4</i>	.	(1,2m)-CMA-ES [4]
	(1,2ms)-CMA-ES	3.9	<b>2.6</b>	<b>2.0</b>	10	24	72	69	67	<i>16e-1/1e4</i>	.	(1,2ms)-CMA-ES [4]
	(1,2s)-CMA-ES	14	6.3	4.4	16	<i>15e-1/1e4</i>	.	.	.	.	.	(1,2s)-CMA-ES [2]
	(1,4)-CMA-ES	3.6	3.2	<b>2.8</b>	4.7	79	<i>56e-2/1e4</i>	.	.	.	.	(1,4)-CMA-ES [5, 3]
	(1,4m)-CMA-ES	<b>2.9</b>	<b>1.3</b>	<b>1.7</b>	20	37	72	69	67	66	64	(1,4m)-CMA-ES [5]
	(1,4ms)-CMA-ES	<b>2.1</b>	<b>2.3</b>	<b>1.6</b>	8.2	39	<i>92e-2/1e4</i>	.	.	.	.	(1,4ms)-CMA-ES [1, 5]
	(1,4s)-CMA-ES	3.1	<b>2.4</b>	<b>1.9</b>	5.2	24	73	<i>40e-2/1e4</i>	.	.	.	(1,4s)-CMA-ES [3]
	avg NEWUOA	<b>1</b>	<b>1</b>	<b>1</b>	4.5	20	<i>67e-2/8e3</i>	.	.	.	.	avg NEWUOA [15]
	CMA-EGS (IPOP,r1)	20	6.1	4.8	24	21	19	19	18	18	18	CMA-EGS (IPOP,r1) [7]
	IPOP-aCMA-ES	3.7	<b>1.6</b>	<b>1.6</b>	<b>1.3</b>	<b>1.2</b>	<b>1.2</b>	<b>1.1</b>	<b>1.1</b>	<b>1.1</b>	<b>1.1</b>	IPOP-aCMA-ES [11]
	IPOP-CMA-ES	3.7	<b>2.5</b>	<b>2.9</b>	<b>1</b>	<b>1</b>	<b>1</b>	<b>1</b>	<b>1</b>	<b>1</b>	<b>1</b>	IPOP-CMA-ES [14]
	CMA+DE-MOS	12	5.7	5.3	<b>2.2</b>	<b>2.3</b>	<b>2.4</b>	<b>2.6</b>	<b>2.7</b>	<b>2.7</b>	<b>2.7</b>	CMA+DE-MOS [12]
	NEWUOA	<b>1.0</b>	<b>2.1</b>	7.2	<b>2.9</b>	43	<i>55e-2/5e3</i>	.	.	.	.	NEWUOA [15]
	Basic RCGA	16	15	99	<i>73e-1/5e4</i>	.	.	.	.	.	.	Basic RCGA [16]
	SPSA	81	31	<i>70e+0/1e5</i>	.	.	.	.	.	.	.	SPSA [8]

51

Table 5: 10-D, running time excess  $ERT/ERT_{\text{best}}$  on  $f_{105}$ , in italics is given the median final function value and the median number of function evaluations to reach this value divided by dimension

	<b>105 Rosenbrock moderate unif</b>										
$\Delta\text{ftarget}$	1e+03	1e+02	1e+01	1e+00	1e-01	1e-02	1e-03	1e-04	1e-05	1e-07	$\Delta\text{ftarget}$
$ERT_{\text{best}}/D$	3.1	38	97	4218	4463	4596	4682	4743	4797	4894	$ERT_{\text{best}}/D$
(1,2)-CMA-ES	16	4.4	4.5	7.6	32	<i>21e-1/1e4</i>	.	.	.	.	(1,2)-CMA-ES [4, 2]
(1,2m)-CMA-ES	7.8	<b>1.6</b>	<b>1.6</b>	5.2	<i>19e-1/1e4</i>	.	.	.	.	.	(1,2m)-CMA-ES [4]
(1,2ms)-CMA-ES	5.6	<b>2.3</b>	<b>1.7</b>	3.8	10	32	<i>14e-1/1e4</i>	.	.	.	(1,2ms)-CMA-ES [4]
(1,2s)-CMA-ES	16	5.2	5.5	16	33	<i>35e-1/1e4</i>	.	.	.	.	(1,2s)-CMA-ES [2]
(1,4)-CMA-ES	5.9	<b>1.7</b>	<b>1.3</b>	3.8	15	<i>15e-1/1e4</i>	.	.	.	.	(1,4)-CMA-ES [5, 3]
(1,4m)-CMA-ES	4.7	<b>1.6</b>	<b>1.1</b>	6.0	16	<i>20e-1/1e4</i>	.	.	.	.	(1,4m)-CMA-ES [5]
(1,4ms)-CMA-ES	<b>3.6</b>	<b>1.7</b>	<b>1.4</b>	3.4	16	<i>59e-2/1e4</i>	.	.	.	.	(1,4ms)-CMA-ES [1, 5]
(1,4s)-CMA-ES	4.6	<b>1.3</b>	<b>1.1</b>	3.1	6.0	15	31	<i>38e-2/1e4</i>	.	.	(1,4s)-CMA-ES [3]
avg NEWUOA	<b>1.9</b>	<b>1.5</b>	<b>2.4</b>	<b>2.6</b>	<b>5.9</b>	26	<i>88e-2/8e3</i>	.	.	.	avg NEWUOA [15]
CMA-EGS (IPOP,r1)	31	4.3	<b>2.4</b>	155	147	142	140	138	137	287	CMA-EGS (IPOP,r1) [7]
IPOP-aCMA-ES	5.1	<b>1</b>	<b>1</b>	<b>1</b>	<b>1</b>	<b>1</b>	<b>1</b>	<b>1</b>	<b>1</b>	<b>1</b>	IPOP-aCMA-ES [11]
IPOP-CMA-ES	6.2	<b>1.2</b>	<b>2.2</b>	<b>1.2</b>	<b>1.3</b>	<b>1.3</b>	<b>1.3</b>	<b>1.3</b>	<b>1.3</b>	<b>1.3</b>	IPOP-CMA-ES [14]
CMA+DE-MOS	22	3.4	<b>2.3</b>	6.5	6.2	<b>6.0</b>	<b>5.9</b>	<b>5.9</b>	<b>5.8</b>	<b>5.7</b>	CMA+DE-MOS [12]
NEWUOA	<b>1</b>	<b>1.0</b>	11	5.2	<i>52e-1/5e3</i>	.	.	.	.	.	NEWUOA [15]
Basic RCGA	28	8.8	44	167	<i>61e-1/5e4</i>	.	.	.	.	.	Basic RCGA [16]
SPSA	84	18	<i>70e+0/1e5</i>	.	.	.	.	.	.	.	SPSA [8]







Table 8: 10-D, running time excess  $ERT/ERT_{\text{best}}$  on  $f_{108}$ , in italics is given the median final function value and the median number of function evaluations to reach this value divided by dimension

	108 Sphere unif										
$\Delta f_{\text{target}}$ $ERT_{\text{best}}/D$	1e+03 0.10	1e+02 0.51	1e+01 785	1e+00 1992	1e-01 3283	1e-02 5974	1e-03 7657	1e-04 11196	1e-05 13940	1e-07 23700	$\Delta f_{\text{target}}$ $ERT_{\text{best}}/D$
(1,2)-CMA-ES	<b>1</b>	198	<i>28e+0/1e4</i>	.	.	.	.	.	.	.	(1,2)-CMA-ES [4, 2]
(1,2m)-CMA-ES	<b>1</b>	309	<i>26e+0/1e4</i>	.	.	.	.	.	.	.	(1,2m)-CMA-ES [4]
(1,2ms)-CMA-ES	<b>1</b>	180	<i>29e+0/1e4</i>	.	.	.	.	.	.	.	(1,2ms)-CMA-ES [4]
(1,2s)-CMA-ES	<b>1</b>	148	<i>27e+0/1e4</i>	.	.	.	.	.	.	.	(1,2s)-CMA-ES [2]
(1,4)-CMA-ES	<b>1</b>	180	85	<i>18e+0/1e4</i>	.	.	.	.	.	.	(1,4)-CMA-ES [5, 3]
(1,4m)-CMA-ES	<b>1</b>	188	190	<i>17e+0/1e4</i>	.	.	.	.	.	.	(1,4m)-CMA-ES [5]
(1,4ms)-CMA-ES	<b>1</b>	138	42	<i>16e+0/1e4</i>	.	.	.	.	.	.	(1,4ms)-CMA-ES [1, 5]
(1,4s)-CMA-ES	<b>1</b>	175	<i>22e+0/1e4</i>	.	.	.	.	.	.	.	(1,4s)-CMA-ES [3]
avg NEWUOA	<b>1</b>	279	<i>27e+0/7e3</i>	.	.	.	.	.	.	.	avg NEWUOA [15]
CMA-EGS (IPOP,r1)	11234	4430	<b>5.8</b>	<b>5.5</b>	<b>6.2</b>	<b>5.7</b>	<b>6.6</b>	<b>6.0</b>	<b>10</b>	<b>15</b>	CMA-EGS (IPOP,r1) [7]
IPOP-aCMA-ES	<b>1</b>	73	<b>1.3</b>	<b>1</b>	<b>1.4</b>	<b>1.1</b>	<b>1.4</b>	<b>1.2</b>	<b>1.4</b>	<b>1.1</b>	IPOP-aCMA-ES [11]
IPOP-CMA-ES	<b>1</b>	<b>12</b>	<b>1</b>	<b>1.0</b>	<b>1</b>	<b>1</b>	<b>1</b>	<b>1</b>	<b>1</b>	<b>1</b>	IPOP-CMA-ES [14]
CMA+DE-MOS	<b>1</b>	<b>1.2</b>	58	756	<i>74e-1/1e5</i>	.	.	.	.	.	CMA+DE-MOS [12]
NEWUOA	<b>1</b>	116	<i>28e+0/4e3</i>	.	.	.	.	.	.	.	NEWUOA [15]
Basic RCGA	<b>1</b>	<b>1</b>	5.9	356	<i>21e-1/5e4</i>	.	.	.	.	.	Basic RCGA [16]
SPSA	3022	1591	7.2	35	<i>78e-2/1e5</i>	.	.	.	.	.	SPSA [8]

Table 9: 10-D, running time excess  $ERT/ERT_{\text{best}}$  on  $f_{109}$ , in italics is given the median final function value and the median number of function evaluations to reach this value divided by dimension

	109 Sphere Cauchy										
$\Delta f_{\text{target}}$ $ERT_{\text{best}}/D$	1e+03 0.10	1e+02 0.44	1e+01 9.4	1e+00 20	1e-01 33	1e-02 45	1e-03 60	1e-04 77	1e-05 93	1e-07 127	$\Delta f_{\text{target}}$ $ERT_{\text{best}}/D$
(1,2)-CMA-ES	<b>1</b>	13	4.4	3.5	4.2	4.1	4.2	4.2	4.5	4.8	(1,2)-CMA-ES [4, 2]
(1,2m)-CMA-ES	<b>1</b>	7.1	<b>1.8</b>	<b>1.7</b>	<b>1.7</b>	<b>2.0</b>	<b>1.9</b>	<b>1.9</b>	<b>2.0</b>	<b>2.0</b>	(1,2m)-CMA-ES [4]
(1,2ms)-CMA-ES	<b>1</b>	6.5	<b>1.7</b>	<b>1.4</b>	<b>1.4</b>	<b>1.5</b>	<b>1.5</b>	<b>1.5</b>	<b>1.5</b>	<b>1.4</b>	(1,2ms)-CMA-ES [4]
(1,2s)-CMA-ES	<b>1</b>	12	4.1	3.7	3.6	3.5	3.5	3.5	3.8	4.0	(1,2s)-CMA-ES [2]
(1,4)-CMA-ES	<b>1</b>	3.6	<b>1.6</b>	<b>1.6</b>	<b>1.6</b>	<b>1.9</b>	<b>2.0</b>	<b>2.1</b>	<b>2.2</b>	<b>2.3</b>	(1,4)-CMA-ES [5, 3]
(1,4m)-CMA-ES	<b>1</b>	3.0	<b>1.2</b>	<b>1.2</b>	<b>1.3</b>	<b>1.5</b>	<b>1.6</b>	<b>1.6</b>	<b>1.6</b>	<b>1.7</b>	(1,4m)-CMA-ES [5]
(1,4ms)-CMA-ES	<b>1</b>	<b>2.7</b>	<b>1</b>	<b>1</b>	<b>1</b>	<b>1</b>	<b>1</b>	<b>1</b>	<b>1</b>	<b>1</b>	(1,4ms)-CMA-ES [1, 5]
(1,4s)-CMA-ES	<b>1</b>	4.4	<b>1.3</b>	<b>1.4</b>	<b>1.4</b>	<b>1.5</b>	<b>1.5</b>	<b>1.5</b>	<b>1.5</b>	<b>1.5</b>	(1,4s)-CMA-ES [3]
avg NEWUOA	<b>1</b>	4.5	3.3	55	1014	<i>31e-2/7e3</i>	.	.	.	.	avg NEWUOA [15]
CMA-EGS (IPOP,r1)	125	46	9.1	6.8	5.4	884	<i>49e-4/1e5</i>	.	.	.	CMA-EGS (IPOP,r1) [7]
IPOP-aCMA-ES	<b>1</b>	<b>2.3</b>	<b>1.3</b>	<b>1.7</b>	<b>1.8</b>	<b>2.0</b>	<b>2.1</b>	<b>2.2</b>	<b>2.3</b>	<b>2.3</b>	IPOP-aCMA-ES [11]
IPOP-CMA-ES	<b>1</b>	<b>1.4</b>	<b>1.3</b>	<b>1.5</b>	<b>1.7</b>	<b>1.9</b>	<b>2.0</b>	<b>2.0</b>	<b>2.1</b>	<b>2.1</b>	IPOP-CMA-ES [14]
CMA+DE-MOS	<b>1</b>	<b>1.3</b>	4.6	6.7	7.3	8.2	9.4	10	10	11	CMA+DE-MOS [12]
NEWUOA	<b>1</b>	3.7	3.6	112	<i>57e-2/4e3</i>	.	.	.	.	.	NEWUOA [15]
Basic RCGA	<b>1</b>	<b>1</b>	8.3	15	18	42	90	92	89	78	Basic RCGA [16]
SPSA	101	167	147	532	19908	<i>36e-2/1e5</i>	.	.	.	.	SPSA [8]

























Table 21: 10-D, running time excess  $ERT/ERT_{\text{best}}$  on  $f_{121}$ , in italics is given the median final function value and the median number of function evaluations to reach this value divided by dimension

	<b>121 Sum of diff powers Cauchy</b>										
$\Delta f_{\text{target}}$ $ERT_{\text{best}}/D$	1e+03 0.10	1e+02 0.19	1e+01 8.0	1e+00 23	1e-01 38	1e-02 71	1e-03 161	1e-04 319	1e-05 514	1e-07 1031	$\Delta f_{\text{target}}$ $ERT_{\text{best}}/D$
(1,2)-CMA-ES	<b>1</b>	11	5.3	4.7	5.0	5.7	5.2	5.9	7.8	140	(1,2)-CMA-ES [4, 2]
(1,2m)-CMA-ES	<b>1</b>	5.3	<b>2.2</b>	<b>1.8</b>	<b>1.9</b>	<b>2.1</b>	<b>2.2</b>	<b>2.4</b>	<b>2.7</b>	3.5	(1,2m)-CMA-ES [4]
(1,2ms)-CMA-ES	<b>1</b>	<b>2.8</b>	<b>1.5</b>	<b>1.3</b>	<b>1.5</b>	<b>1.5</b>	<b>1.5</b>	<b>1.5</b>	<b>1.7</b>	<b>2.3</b>	(1,2ms)-CMA-ES [4]
(1,2s)-CMA-ES	<b>1</b>	9.4	4.0	4.1	4.0	4.4	6.0	8.9	11	144	(1,2s)-CMA-ES [2]
(1,4)-CMA-ES	<b>1</b>	4.9	<b>1.4</b>	<b>1.7</b>	<b>2.1</b>	<b>2.2</b>	<b>2.4</b>	<b>2.3</b>	<b>2.9</b>	<b>2.5</b>	(1,4)-CMA-ES [5, 3]
(1,4m)-CMA-ES	<b>1</b>	6.8	<b>1.2</b>	<b>1.3</b>	<b>1.5</b>	<b>1.8</b>	<b>1.8</b>	<b>1.8</b>	<b>2.0</b>	<b>1.9</b>	(1,4m)-CMA-ES [5]
(1,4ms)-CMA-ES	<b>1</b>	5.2	<b>1</b>	<b>1</b>	<b>1</b>	<b>1</b>	<b>1</b>	<b>1</b>	<b>1</b>	<b>1</b>	(1,4ms)-CMA-ES [1, 5]
(1,4s)-CMA-ES	<b>1</b>	5.7	<b>1.0</b>	<b>1.4</b>	<b>1.5</b>	<b>1.6</b>	<b>1.5</b>	<b>1.3</b>	<b>1.4</b>	<b>1.4</b>	(1,4s)-CMA-ES [3]
avg NEWUOA	<b>1</b>	8.3	<b>1.9</b>	216	2743	<i>76e-2/7e3</i>	.	.	.	.	avg NEWUOA [15]
CMA-EGS (IPOP,r1)	142	107	7.7	7.0	6.8	19806	<i>20e-3/1e5</i>	.	.	.	CMA-EGS (IPOP,r1) [7]
IPOP-aCMA-ES	<b>1</b>	3.8	<b>1.3</b>	<b>1.5</b>	<b>1.8</b>	<b>2.0</b>	<b>1.8</b>	<b>1.5</b>	<b>1.4</b>	<b>1.2</b>	IPOP-aCMA-ES [11]
IPOP-CMA-ES	<b>1</b>	<b>2.3</b>	<b>1.1</b>	<b>1.6</b>	<b>1.9</b>	<b>2.2</b>	<b>2.7</b>	3.2	3.3	3.5	IPOP-CMA-ES [14]
CMA+DE-MOS	<b>1</b>	<b>1.6</b>	3.7	5.6	6.9	7.8	6.7	5.5	5.1	4.0	CMA+DE-MOS [12]
NEWUOA	<b>1</b>	4.2	3.1	303	<i>11e-1/4e3</i>	.	.	.	.	.	NEWUOA [15]
Basic RCGA	<b>1</b>	<b>1</b>	<b>2.9</b>	16	20	49	964	<i>22e-4/5e4</i>	.	.	Basic RCGA [16]
SPSA	100	110	213	28929	<i>46e-1/1e5</i>	.	.	.	.	.	SPSA [8]









Table 25: 10-D, running time excess  $ERT/ERT_{\text{best}}$  on  $f_{125}$ , in italics is given the median final function value and the median number of function evaluations to reach this value divided by dimension

	<b>125 Griewank-Rosenbrock Gauss</b>										
$\Delta f_{\text{target}}$ $ERT_{\text{best}}/D$	1e+03 0.10	1e+02 0.10	1e+01 0.10	1e+00 3.9	1e-01 22979	1e-02 69545	1e-03 1.68e5	1e-04 2.58e5	1e-05 2.59e5	1e-07 2.63e5	$\Delta f_{\text{target}}$ $ERT_{\text{best}}/D$
(1,2)-CMA-ES	<b>1</b>	<b>1</b>	<b>1</b>	69	<i>50e-2/1e4</i>	.	.	.	.	.	(1,2)-CMA-ES [4, 2]
(1,2m)-CMA-ES	<b>1</b>	<b>1</b>	<b>1</b>	31	<i>39e-2/1e4</i>	.	.	.	.	.	(1,2m)-CMA-ES [4]
(1,2ms)-CMA-ES	<b>1</b>	<b>1</b>	<b>1</b>	12	<i>41e-2/1e4</i>	.	.	.	.	.	(1,2ms)-CMA-ES [4]
(1,2s)-CMA-ES	<b>1</b>	<b>1</b>	<b>1</b>	122	<i>54e-2/1e4</i>	.	.	.	.	.	(1,2s)-CMA-ES [2]
(1,4)-CMA-ES	<b>1</b>	<b>1</b>	<b>1</b>	24	<i>38e-2/1e4</i>	.	.	.	.	.	(1,4)-CMA-ES [5, 3]
(1,4m)-CMA-ES	<b>1</b>	<b>1</b>	<b>1</b>	10	<i>37e-2/1e4</i>	.	.	.	.	.	(1,4m)-CMA-ES [5]
(1,4ms)-CMA-ES	<b>1</b>	<b>1</b>	<b>1</b>	13	<i>34e-2/1e4</i>	.	.	.	.	.	(1,4ms)-CMA-ES [1, 5]
(1,4s)-CMA-ES	<b>1</b>	<b>1</b>	<b>1</b>	33	<i>40e-2/1e4</i>	.	.	.	.	.	(1,4s)-CMA-ES [3]
avg NEWUOA	<b>1</b>	<b>1</b>	5.9	<b>1</b>	<i>19e-2/7e3</i>	.	.	.	.	.	avg NEWUOA [15]
CMA-EGS (IPOP,r1)	129	163	186	9.4	<b>1</b>	<b>4.8</b>	<i>14e-3/1e5</i>	.	.	.	CMA-EGS (IPOP,r1) [7]
IPOP-aCMA-ES	<b>1</b>	<b>1</b>	<b>1</b>	<b>2.9</b>	<b>1.2</b>	<b>1</b>	<b>1</b>	<b>1</b>	<b>1</b>	<b>1</b>	IPOP-aCMA-ES [11]
IPOP-CMA-ES	<b>1</b>	<b>1</b>	<b>1</b>	<b>2.4</b>	<b>1.2</b>	<b>1.2</b>	<b>1.2</b>	<b>1.1</b>	<b>1.1</b>	<b>1.1</b>	IPOP-CMA-ES [14]
CMA+DE-MOS	<b>1</b>	<b>1</b>	<b>1.1</b>	11	<b>1.4</b>	23	<i>26e-3/1e5</i>	.	.	.	CMA+DE-MOS [12]
NEWUOA	<b>1</b>	<b>1</b>	3.8	<b>2.1</b>	<i>22e-2/4e3</i>	.	.	.	.	.	NEWUOA [15]
Basic RCGA	<b>1</b>	<b>1</b>	<b>1.1</b>	4.5	<b>2.0</b>	<i>88e-3/5e4</i>	.	.	.	.	Basic RCGA [16]
SPSA	71510	71522	71531	1817	12	<i>12e-2/1e5</i>	.	.	.	.	SPSA [8]



Table 27: 10-D, running time excess  $ERT/ERT_{\text{best}}$  on  $f_{127}$ , in italics is given the median final function value and the median number of function evaluations to reach this value divided by dimension

	<b>127 Griewank-Rosenbrock Cauchy</b>										
$\Delta f_{\text{target}}$	1e+03	1e+02	1e+01	1e+00	1e-01	1e-02	1e-03	1e-04	1e-05	1e-07	$\Delta f_{\text{target}}$
$ERT_{\text{best}}/D$	0.10	0.10	0.10	4.0	3514	32104	76636	1.01e5	1.03e5	1.05e5	$ERT_{\text{best}}/D$
(1,2)-CMA-ES	1	1	1	10	<i>30e-2/1e4</i>	.	.	.	.	.	(1,2)-CMA-ES [4, 2]
(1,2m)-CMA-ES	1	1	1	3.4	14	<i>18e-2/1e4</i>	.	.	.	.	(1,2m)-CMA-ES [4]
(1,2ms)-CMA-ES	1	1	1	3.2	41	<i>22e-2/1e4</i>	.	.	.	.	(1,2ms)-CMA-ES [4]
(1,2s)-CMA-ES	1	1	1	13	<i>34e-2/1e4</i>	.	.	.	.	.	(1,2s)-CMA-ES [2]
(1,4)-CMA-ES	1	1	1	<b>2.9</b>	6.0	<i>15e-2/1e4</i>	.	.	.	.	(1,4)-CMA-ES [5, 3]
(1,4m)-CMA-ES	1	1	1	<b>1.9</b>	4.5	<i>11e-2/1e4</i>	.	.	.	.	(1,4m)-CMA-ES [5]
(1,4ms)-CMA-ES	1	1	1	<b>2.4</b>	4.2	<i>12e-2/1e4</i>	.	.	.	.	(1,4ms)-CMA-ES [1, 5]
(1,4s)-CMA-ES	1	1	1	3.0	13	<i>15e-2/1e4</i>	.	.	.	.	(1,4s)-CMA-ES [3]
avg NEWUOA	1	1	1	1	<i>20e-2/7e3</i>	.	.	.	.	.	avg NEWUOA [15]
CMA-EGS (IPOP,r1)	115	148	159	10	13	<i>72e-3/1e5</i>	.	.	.	.	CMA-EGS (IPOP,r1) [7]
IPOP-aCMA-ES	1	1	1	<b>1.9</b>	<b>2.1</b>	<b>1</b>	<b>1</b>	<b>1</b>	<b>1</b>	<b>1</b>	IPOP-aCMA-ES [11]
IPOP-CMA-ES	1	1	1	<b>1.6</b>	<b>3.1</b>	<b>1.6</b>	<b>1.4</b>	<b>1.3</b>	<b>1.3</b>	<b>1.3</b>	IPOP-CMA-ES [14]
CMA+DE-MOS	1	1	<b>1.1</b>	6.8	<b>1</b>	<b>2.5</b>	<i>66e-4/1e5</i>	.	.	.	CMA+DE-MOS [12]
NEWUOA	1	1	<b>2.4</b>	<b>2.0</b>	<i>25e-2/4e3</i>	.	.	.	.	.	NEWUOA [15]
Basic RCGA	1	1	<b>1.2</b>	5.1	6.4	<i>25e-3/5e4</i>	.	.	.	.	Basic RCGA [16]
SPSA	112	144	652	3311	403	<i>59e-2/1e5</i>	.	.	.	.	SPSA [8]







## References

- [1] Anne Auger, Dimo Brockhoff, and Nikolaus Hansen. Benchmarking the (1, 4)-CMA-ES with mirrored sampling and sequential selection on the noisy BBOB-2010 testbed. In Pelikan and Branke [13], pages 1625–1632.
- [2] Anne Auger, Dimo Brockhoff, and Nikolaus Hansen. Investigating the impact of sequential selection in the (1, 2)-CMA-ES on the noisy BBOB-2010 testbed. In Pelikan and Branke [13], pages 1605–1610.
- [3] Anne Auger, Dimo Brockhoff, and Nikolaus Hansen. Investigating the impact of sequential selection in the (1, 4)-CMA-ES on the noisy BBOB-2010 testbed. In Pelikan and Branke [13], pages 1611–1616.
- [4] Anne Auger, Dimo Brockhoff, and Nikolaus Hansen. Mirrored variants of the (1, 2)-CMA-ES compared on the noisy BBOB-2010 testbed. In Pelikan and Branke [13], pages 1575–1582.
- [5] Anne Auger, Dimo Brockhoff, and Nikolaus Hansen. Mirrored variants of the (1, 4)-CMA-ES compared on the noisy BBOB-2010 testbed. In Pelikan and Branke [13], pages 1583–1590.
- [6] S. Finck, N. Hansen, R. Ros, and A. Auger. Real-parameter black-box optimization benchmarking 2010: Presentation of the noisy functions. Technical Report 2009/21, Research Center PPE, 2010.
- [7] Steffen Finck and Hans-Georg Beyer. Benchmarking CMA-EGS on the BBOB 2010 noisy function testbed. In Pelikan and Branke [13], pages 1641–1648.
- [8] Steffen Finck and Hans-Georg Beyer. Benchmarking SPSA on BBOB-2010 noisy function testbed. In Pelikan and Branke [13], pages 1665–1672.
- [9] N. Hansen, A. Auger, S. Finck, and R. Ros. Real-parameter black-box optimization benchmarking 2010: Experimental setup. Technical Report RR-7215, INRIA, 2010.
- [10] N. Hansen, S. Finck, R. Ros, and A. Auger. Real-parameter black-box optimization benchmarking 2009: Noisy functions definitions. Technical Report RR-6869, INRIA, 2009. Updated February 2010.
- [11] Nikolaus Hansen and Raymond Ros. Benchmarking a weighted negative covariance matrix update on the BBOB-2010 noisy testbed. In Pelikan and Branke [13], pages 1681–1688.
- [12] Antonio LaTorre, Santiago Muelas, and José María Peña. Benchmarking a MOS-based algorithm on the BBOB-2010 noisy function testbed. In Pelikan and Branke [13], pages 1725–1730.
- [13] Martin Pelikan and Jürgen Branke, editors. *Genetic and Evolutionary Computation Conference, GECCO 2010, Proceedings, Portland, Oregon, USA, July 7-11, 2010, Companion Material*. ACM, 2010.



- [14] Raymond Ros. Black-box optimization benchmarking the IPOP-CMA-ES on the noisy testbed: comparison to the BIPOP-CMA-ES. In Pelikan and Branke [13], pages 1511–1518.
- [15] Raymond Ros. Comparison of NEWUOA with different numbers of interpolation points on the BBOB noisy testbed. In Pelikan and Branke [13], pages 1495–1502.
- [16] Thanh-Do Tran and Gang-Gyoo Jin. Benchmarking real-coded genetic algorithm on noisy black-box optimization testbed. In Pelikan and Branke [13], pages 1739–1744.